

FIG. 1

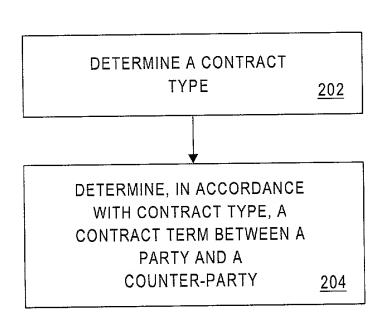


FIG. 2

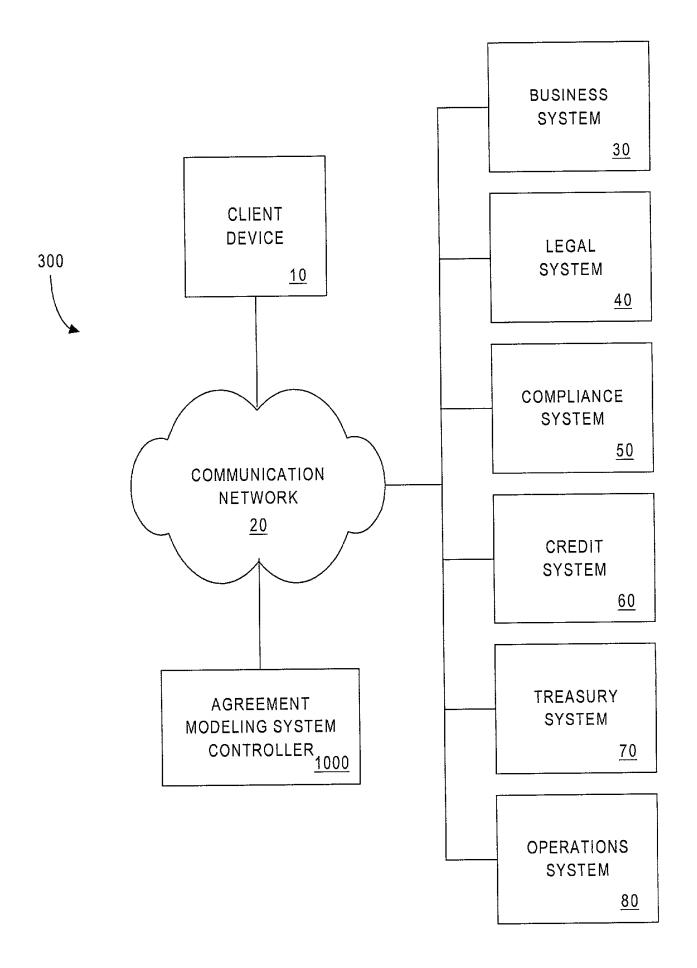


FIG. 3

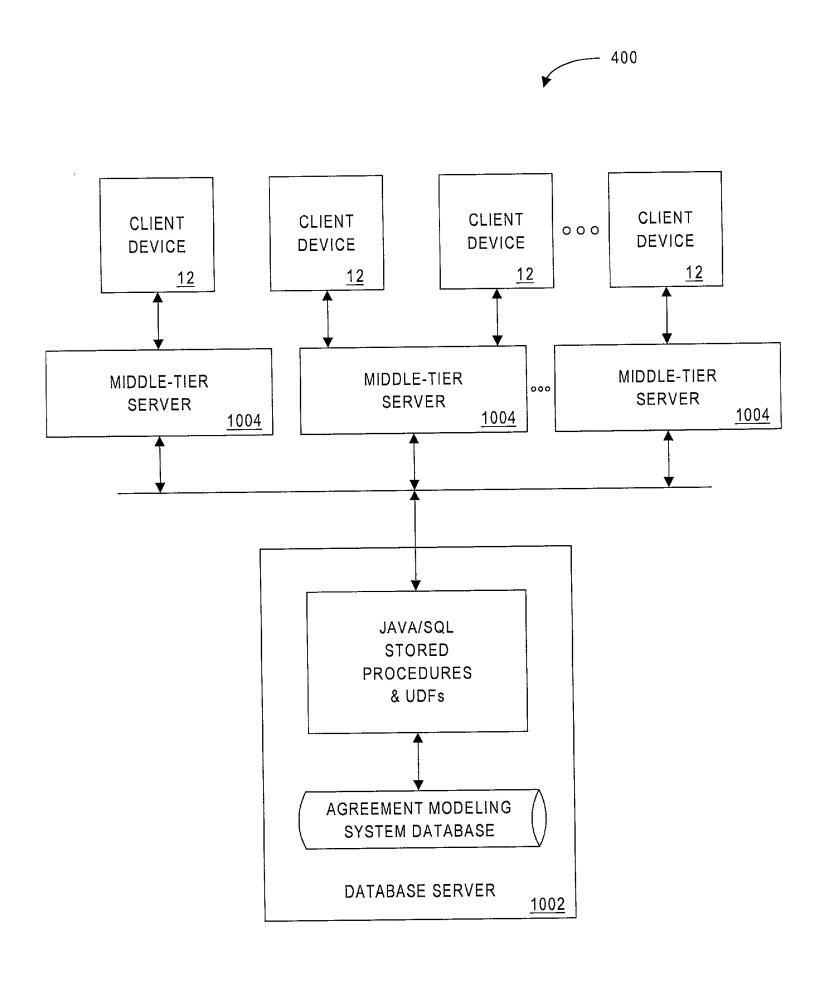


FIG. 4

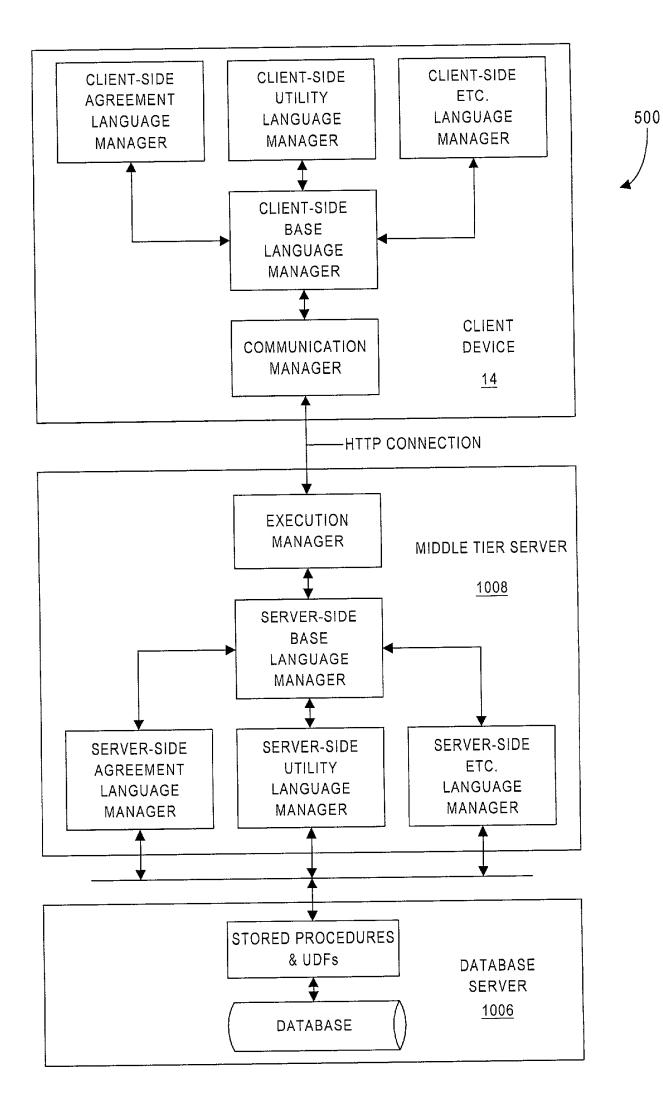


FIG. 5

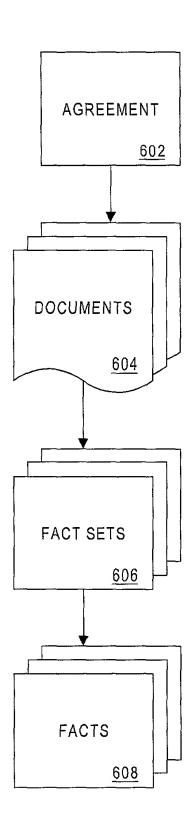


FIG. 6

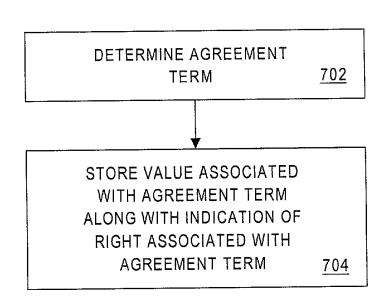


FIG. 7

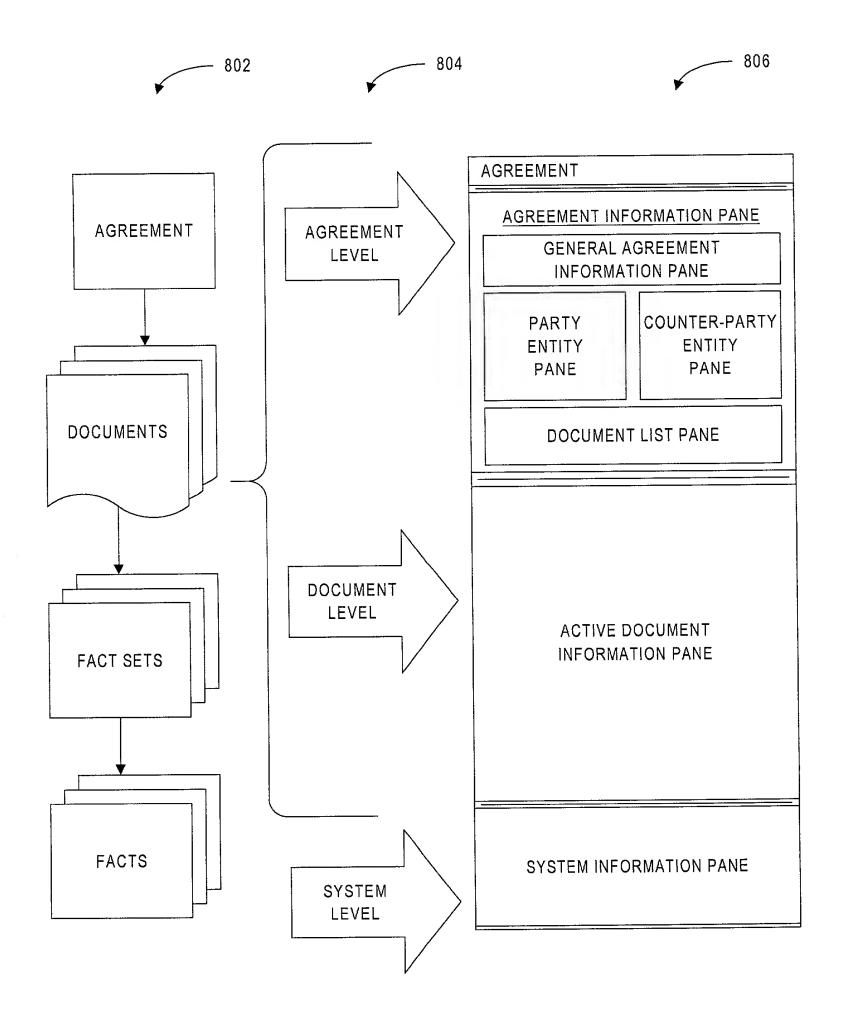


FIG. 8

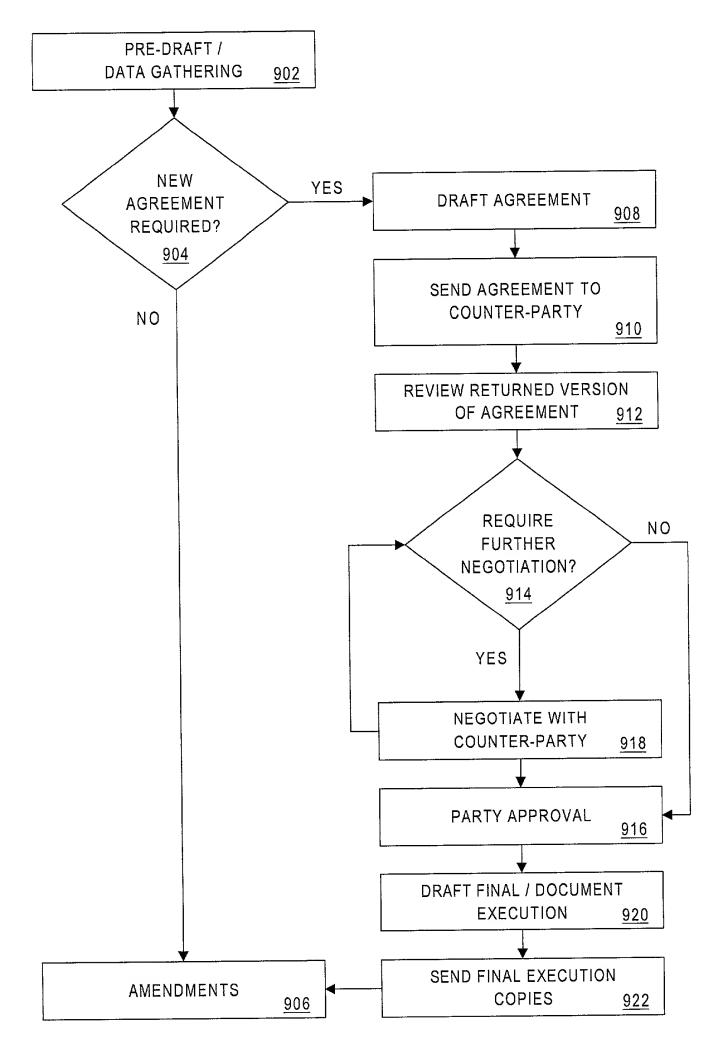


FIG. 9

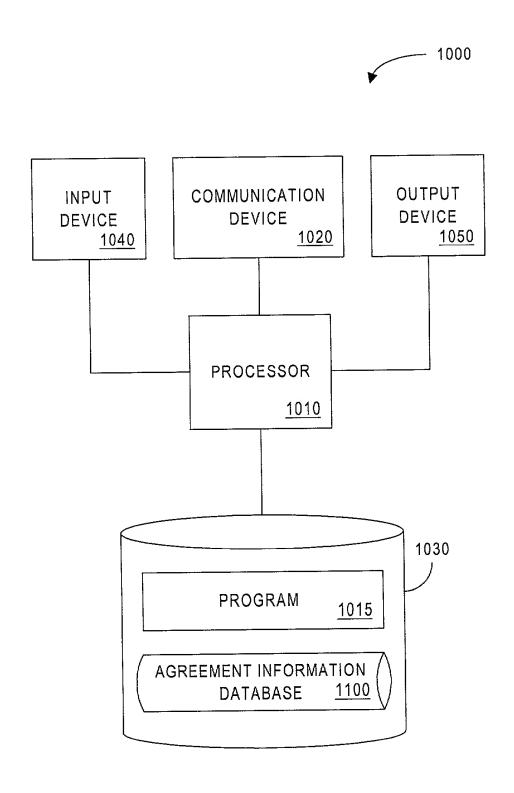


FIG. 10

1100

AGREEMENT INFORMATION IDENTIFIER 1102	INFORMATION TYPE <u>1104</u>	ENTRY DATE <u>1106</u>	EFFECTIVE DATE <u>1108</u>	EXPIRATION DATE <u>1110</u>
A101	MASTER AGREEMENT (ISDA_1.0)	5/5/02	5/5/02	NONE
A101-01	AMENDMENT	7/5/02	6/10/02	6/10/03
A101-02	AMENDMENT	8/5/02	10/1/02	NONE
A102	MASTER AGREEMENT (OTC_2.2)	11/1/02	3/1/02	9/1/02

FIG. 11

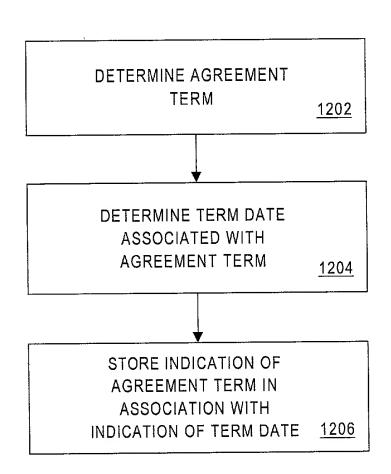


FIG. 12

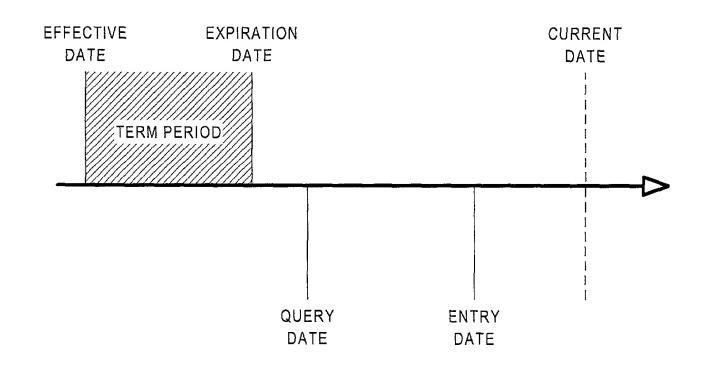


FIG. 13

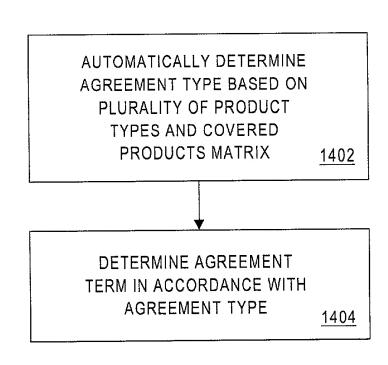


FIG. 14

SWAPS   BUY								OPTIONS	SNO		
STOCK   PUT OTHER					SWAPS		виу			SELL	
STOCK   STOC						CALL	PUT	ОТНЕК	CALL	PUT	OTHER
BONDS  INDEX  INDEX  BANK NOTES  WHOLE LOANS  COPPER  NICKEL  N	) F		STOCK								
BANK NOTES  WHOLE LOANS  WETALS  RARE  NATURAL GAS  CRUDE OIL  ENERGY  REFINED PRODUCTS  ELECTRICITY	п Э —		INDEX								
NDEX			BONDS							ļ	
METALS  RARE  NATURAL GAS  ENERGY  REFINED PRODUCTS  WHOLE LOANS  GOLD  GOLD  SILVER  Y  COPPER  NICKEL  NATURAL GAS  CRUDE OIL  ELECTRICITY			INDEX								
WHOLE LOANS         GOLD         COLD         COPPER         Y           METALS         RARE         COPPER         NICKEL         NICKEL         COPPER           NATURAL GAS         CRUDE OIL         CRUDE OIL         ELECTRICITY         ELECTRICITY	FIXED INCOME	/8	ANK NOTES								
METALS         GOLD         GOLD           RARE         COPPER         COPPER           NICKEL         NICKEL         CRUDE OIL           ENERGY         REFINED PRODUCTS         ELECTRICITY		WH	OLE LOANS								
METALS RARE NICKEL NATURAL GAS CRUDE OIL ENERGY REFINED PRODUCTS ELECTRICITY			אוטוטשפם	G109							
RARE NATURAL CRUDE ( CRUDE (  ENERGY REFINED PRO  ELECTRIC		0 - V	S C C C C C C C C C C C C C C C C C C C	SILVER	>						
ENERGY REFINED PRO		WEIALS	L	COPPER							
ENERGY	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )		KAKE	NICKEL							:
	COMMODINES		NATURA	L GAS		:					
		) ( ( ( (	CRUDE	= 01L							
ELECTRICITY		T N II N	REFINED PI	RODUCTS							
			ELECTR	RICITY							

FIG. 15

							OPTIONS	SNO		
				SWAPS		виу			SELL	
					CALL	PUT	OTHER	CALL	PUT	OTHER
) I		STOCK								
ПО ПО		INDEX								
		BONDS								
		INDEX								
FIXED INCOME	B /	BANK NOTES								
	HM	WHOLE LOANS					3	Ī		
		ם ה	GOLD	Υ				<b>&gt;</b>		
		TRECIOUS 000	SILVER	Υ				>		
	MEIALS	L C	COPPER	<b>&gt;</b>				<b>&gt;</b>		
		XAKE	NICKEL	>				<b>&gt;</b>		
COMMODITIES		NATURAL GAS	L GAS					>		
	נ נ נ	CRUDE OIL	I 01L					>		
	LNE KG	REFINED PRODUCTS	RODUCTS					>		
		ELECTRICITY	RICITY					<b>X</b>		

FIG. 16

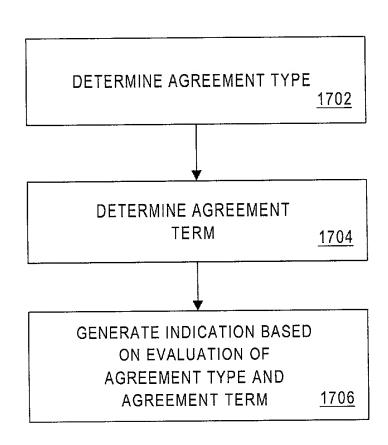


FIG. 17

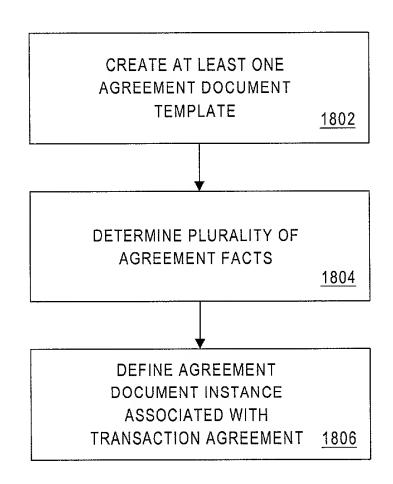


FIG. 18

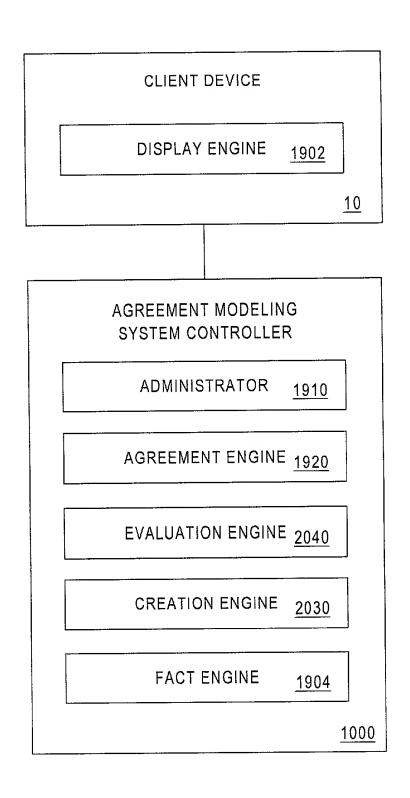


FIG. 19A

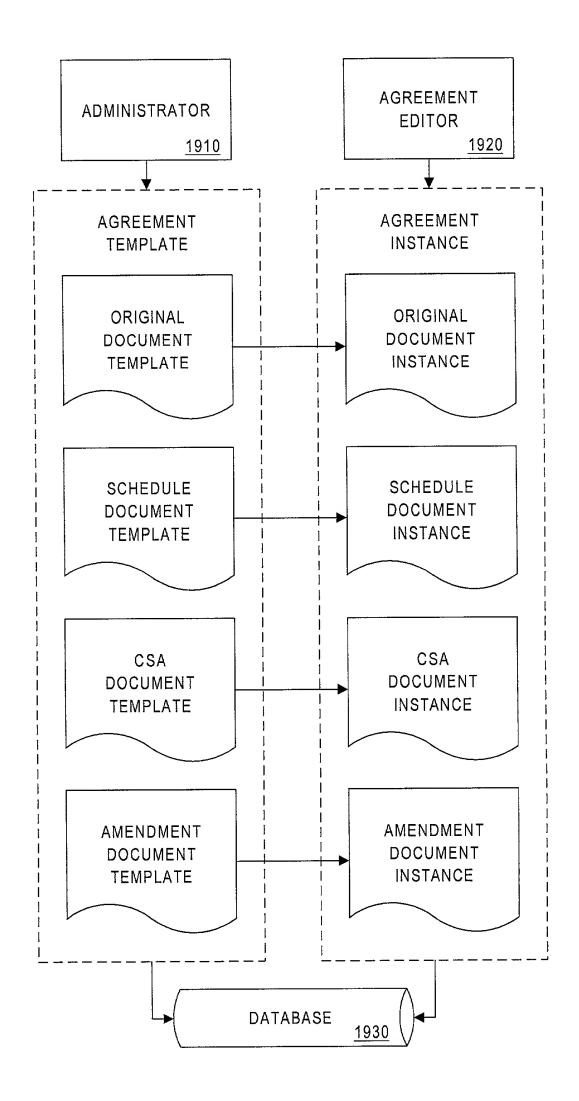


FIG. 19B

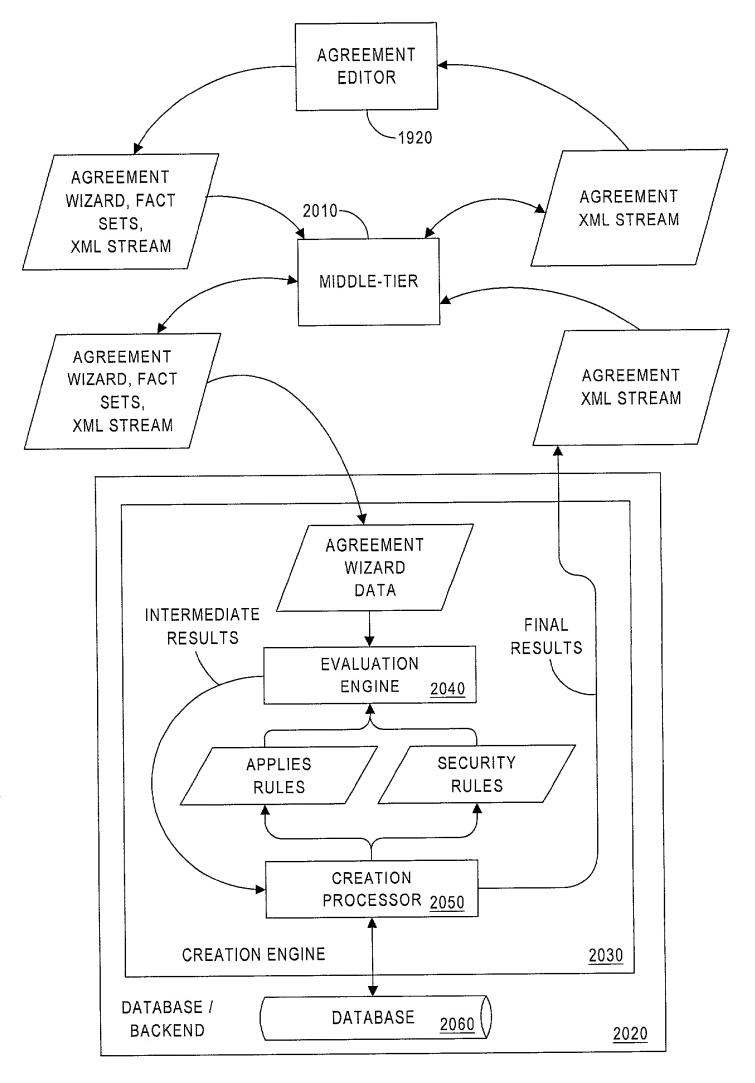


FIG. 20

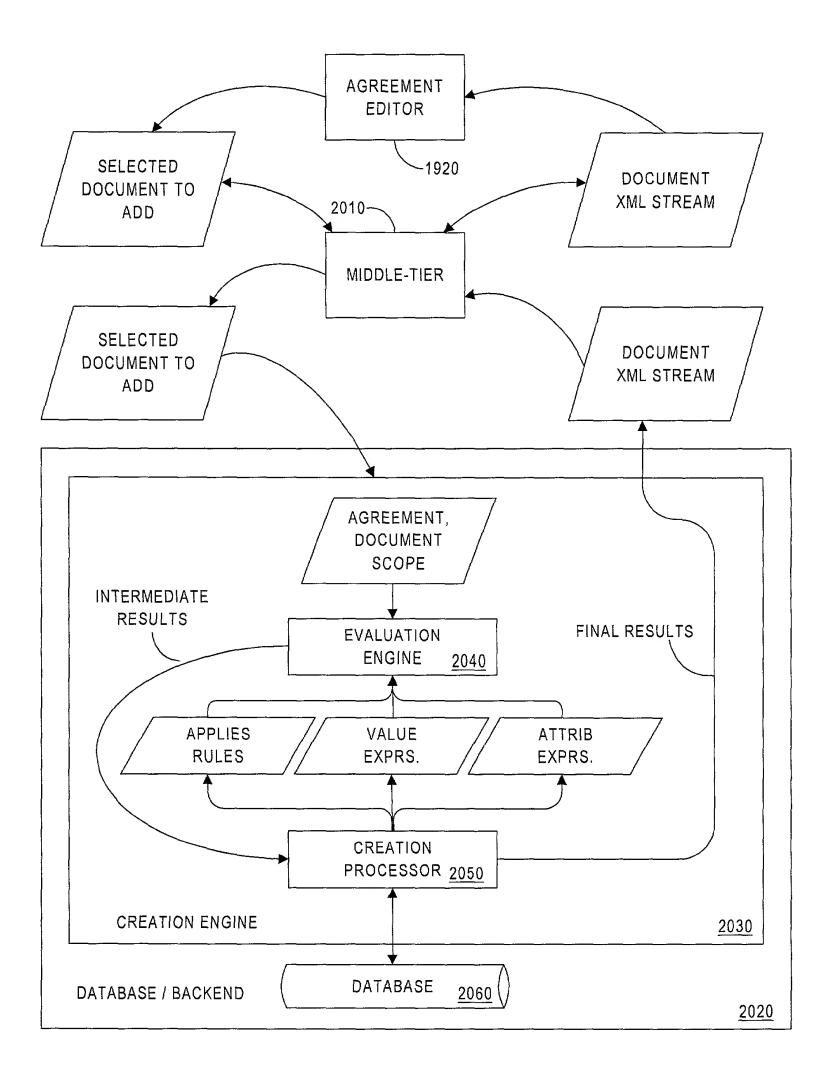
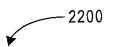


FIG. 21



AGREEMENT EDITOR	
<u>F</u> ILE <u>V</u> IEW	
<u>N</u> EW	
OPEN AGREEMENT	
<u>C</u> LOSE	
SAVE	
SAVE <u>A</u> S	
E <u>X</u> IT	

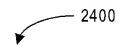
FIG. 22

•	
T EDITOR	
W	

2300 —

AGREEMENT EDITOR		
FILE VIEW		
	AGREEMENT DATA	
LCA TODAY		
AGREEMENT DATA	AGREEMENT TYPE	1997 IGDA MASTER
COUNTER-PARTY DATA	AGREEMENT DATE	9/26/2000
CREDIT SUPPORT	AGREEMENT STARTED	YES ● NO O UNKNOWNO
CROSS ACCELERATION	AGREEMENT TERMINATED	YES ● NO O UNKNOWNO
	TERMINATION DATE	11/28/2000
	AGREEMENT COUNTER-PARTY	CITIBANK
	ENTITY	GSCO 🗸
	GROUP	DERIVS 🗸
	TYPE	CLOSE-OUT
GENERAL AGREEMENT HEI	LP COVERED PRODUCTS	AGREEMENT DOCUMENT

FIG. 23



AGREEMENT EDITOR	
<u>F</u> ILE <u>V</u> IEW	
	COUNTER-PARTY DATA
LCA TODAY	CITIBANK AG
AGREEMENT DATA	
COUNTER-PARTY DATA	<u>I</u> NSERT <u>U</u> PDATE <u>D</u> ELETE
CREDIT SUPPORT	
CROSS ACCELERATION	COUNTER-PARTY NAME CITIBANK AG
	COUNTER-PARTY RULE OWN ACCOUNT
4400	COUNTRY OF ORIGIN ENGLAND
	INDUSTRY / SIC COMMERCIAL BANK
	LEGAL STRUCTURE BANK
GENERAL AGREEMENT HEL	P COVERED PRODUCTS AGREEMENT DOCUMENT

FIG. 24

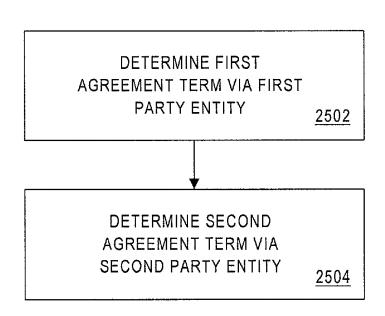


FIG. 25

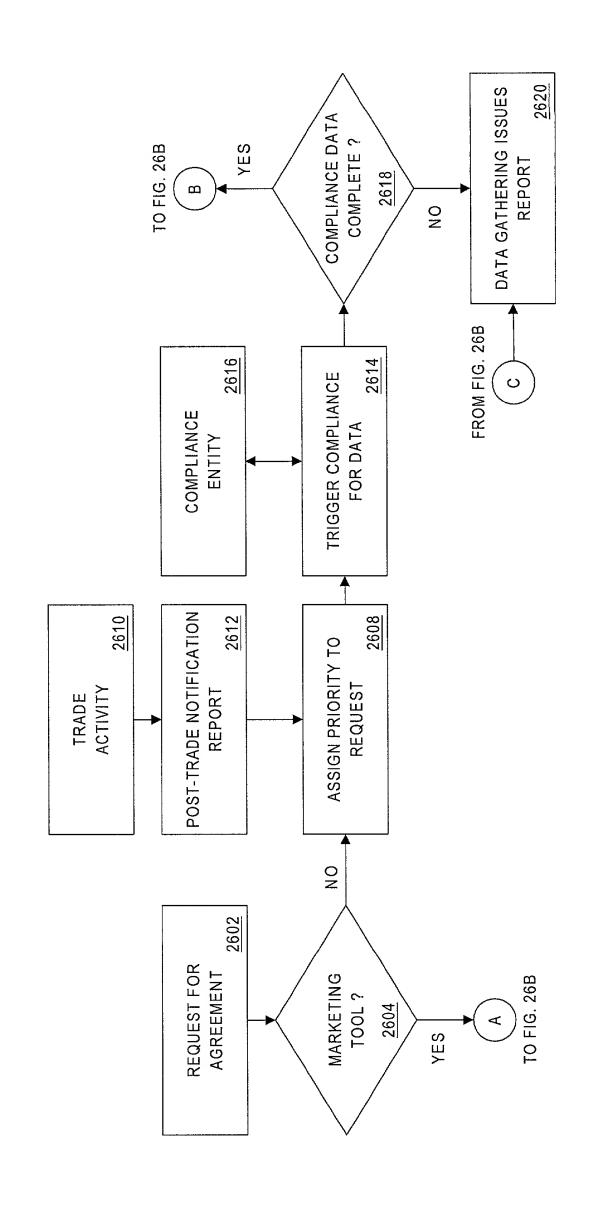


FIG. 26A

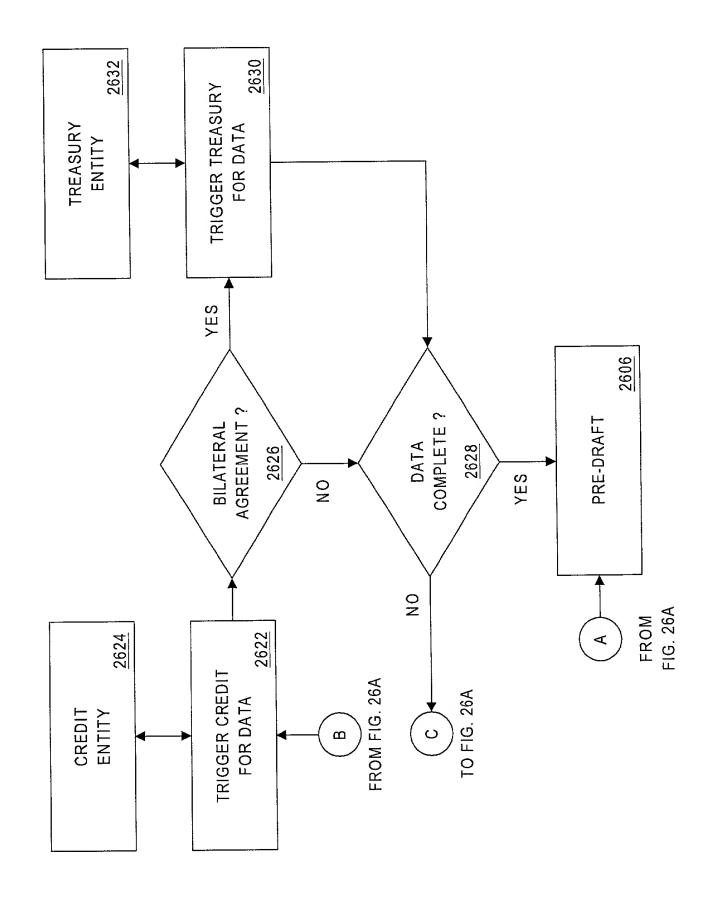


FIG. 26B

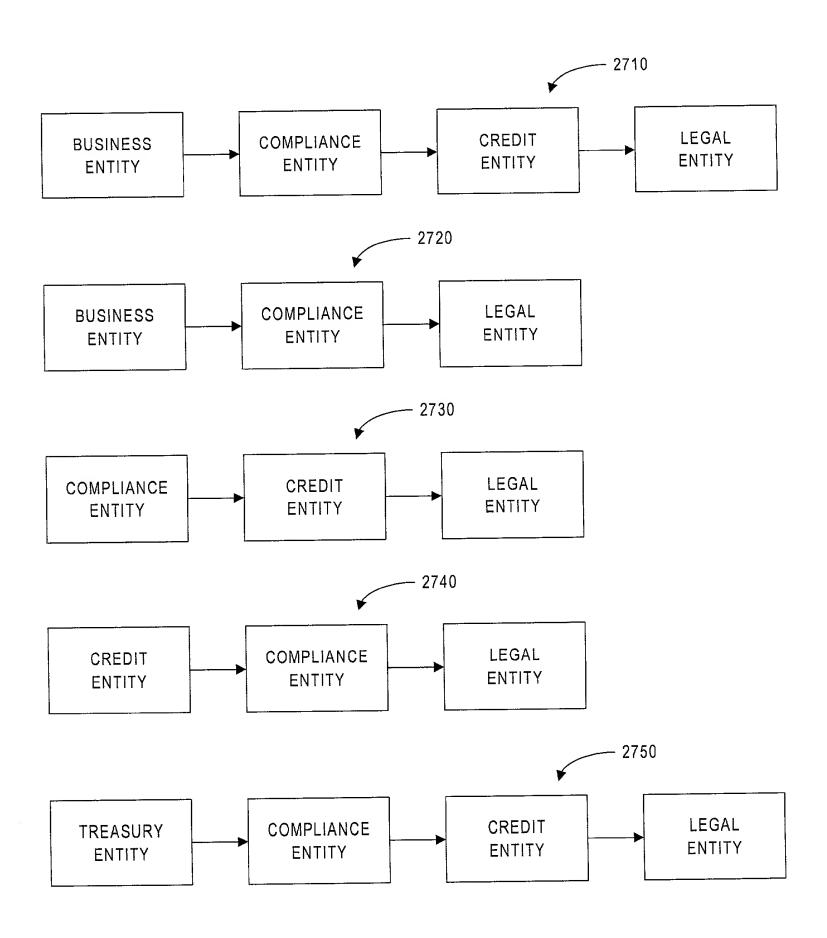


FIG. 27